

問 2 問 1 の同時確率分布から  $X_i$  の周辺確率分布を求めよ。

$X_i$  の確率分布は  $j$  の出る回数によらずに全ての場合での和を求めれば良い。  
したがって、問 1 の結果より、 $i = k$  回、すなわち  $X_i = k$  の時の周辺確率分布は、

(a)  $i, j$  が共に奇数であるとき、

$$\begin{aligned}
 & \sum_{l=1}^n \frac{n!}{k! l! (n-k-l)!} \left(\frac{1}{9}\right)^k \left(\frac{1}{9}\right)^l \left(\frac{7}{9}\right)^{n-k-l} \\
 &= \sum_{l=1}^n \frac{n!(n-k)!}{k! l! (n-k-l)!(n-k)!} \left(\frac{1}{9}\right)^k \left(\frac{1}{9}\right)^l \left(\frac{7}{9}\right)^{n-k-l} \\
 &= \frac{n!}{k!(n-k)!} \left(\frac{1}{9}\right)^k \sum_{l=1}^n \frac{(n-k)!}{l!(n-k-l)!} \left(\frac{1}{9}\right)^l \left(\frac{7}{9}\right)^{n-k-l} \\
 &= {}_n C_k \left(\frac{1}{9}\right)^k \sum_{l=1}^n {}_{n-k} C_l \left(\frac{1}{9}\right)^l \left(\frac{7}{9}\right)^{n-k-l} \\
 &= {}_n C_k \left(\frac{1}{9}\right)^k \left(\frac{1}{9} + \frac{7}{9}\right)^{n-k} \\
 &= {}_n C_k \left(\frac{1}{9}\right)^k \left(\frac{8}{9}\right)^{n-k}
 \end{aligned}$$

(b)  $i$  が奇数,  $j$  が偶数であるとき、

$$\begin{aligned}
& \sum_{l=1}^n \frac{n!}{k! l! (n-k-l)!} \left(\frac{1}{9}\right)^k \left(\frac{2}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= \sum_{l=1}^n \frac{n!(n-k)!}{k! l! (n-k-l)!(n-k)!} \left(\frac{1}{9}\right)^k \left(\frac{2}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= \frac{n!}{k!(n-k)!} \left(\frac{1}{9}\right)^k \sum_{l=1}^n \frac{(n-k)!}{l!(n-k-l)!} \left(\frac{1}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= {}_nC_k \left(\frac{1}{9}\right)^k \sum_{l=1}^n {}_{n-k}C_l \left(\frac{2}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= {}_nC_k \left(\frac{1}{9}\right)^k \left(\frac{2}{9} + \frac{2}{3}\right)^{n-k} \\
&= {}_nC_k \left(\frac{1}{9}\right)^k \left(\frac{8}{9}\right)^{n-k}
\end{aligned}$$

(c) i が偶数 , j が奇数であるとき、

$$\begin{aligned}
& \sum_{l=1}^n \frac{n!}{k! l! (n-k-l)!} \left(\frac{2}{9}\right)^k \left(\frac{1}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= \sum_{l=1}^n \frac{n!(n-k)!}{k! l! (n-k-l)!(n-k)!} \left(\frac{2}{9}\right)^k \left(\frac{1}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= \frac{n!}{k!(n-k)!} \left(\frac{2}{9}\right)^k \sum_{l=1}^n \frac{(n-k)!}{l!(n-k-l)!} \left(\frac{1}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= {}_nC_k \left(\frac{2}{9}\right)^k \sum_{l=1}^n {}_{n-k}C_l \left(\frac{1}{9}\right)^l \left(\frac{2}{3}\right)^{n-k-l} \\
&= {}_nC_k \left(\frac{2}{9}\right)^k \left(\frac{1}{9} + \frac{2}{3}\right)^{n-k} \\
&= {}_nC_k \left(\frac{2}{9}\right)^k \left(\frac{7}{9}\right)^{n-k}
\end{aligned}$$

(d) i , j が共に偶数であるとき、

$$\begin{aligned}
& \sum_{l=1}^n \frac{n!}{k! l! (n-k-l)!} \left(\frac{2}{9}\right)^k \left(\frac{2}{9}\right)^l \left(\frac{5}{9}\right)^{n-k-l} \\
&= \sum_{l=1}^n \frac{n!(n-k)!}{k! l! (n-k-l)!(n-k)!} \left(\frac{2}{9}\right)^k \left(\frac{2}{9}\right)^l \left(\frac{5}{9}\right)^{n-k-l} \\
&= \frac{n!}{k!(n-k)!} \left(\frac{2}{9}\right)^k \sum_{l=1}^n \frac{(n-k)!}{l!(n-k-l)!} \left(\frac{2}{9}\right)^l \left(\frac{5}{9}\right)^{n-k-l} \\
&= {}_nC_k \left(\frac{2}{9}\right)^k \sum_{l=1}^n {}_{n-k}C_l \left(\frac{2}{9}\right)^l \left(\frac{5}{9}\right)^{n-k-l} \\
&= {}_nC_k \left(\frac{2}{9}\right)^k \left(\frac{2}{9} + \frac{5}{9}\right)^{n-k} \\
&= {}_nC_k \left(\frac{2}{9}\right)^k \left(\frac{7}{9}\right)^{n-k}
\end{aligned}$$